The Barcelona International Conference on Advances in Statistics 2012

June 19-21, 2012 (Cosmocaixa Barcelona)

Conference schedule

Tuesday 19/6/2012

09:00 - 09:30 Registration and opening

Chair: Vladimir Zaiats

09:30 - 10:30	**Yury A. Kutoyants (*)**: *On Identification of Threshold Models for Time Series and Diffusion Processes*
10:30 - 11:00	**Péter Raisz**: *Estimation of the hazard function*

11:00 - 11:30 Coffee-break

Chair: Yury A. Kutoyants

11:30 - 12:00	**Barbara H. Jasiulis-Goldyn**: *The Markov processes under the Kendall convolution and heavy tailed distributions*
12:00 - 12:30	**Zsolt Karácsony** et al: *Joint asymptotic normality of kernel type density estimator for spatial observations*
12:35 - 13:05	**Sándor Fegyverneki**: *Robust estimators of the parameters of Student-distribution*
13:05 - 13:35	**Andrei Zaitsev**: *Estimates for the rate of strong approximation in the multidimensional invariance principle*

13:35 - 15:00 Lunch

Chair: Zsolt Karácsony

15:00 - 16:00	**Alexander Kukush (*)** et al: *Cox proportional hazards model with measurement error*
16:00 - 16:30	**Valeria Mamouridis** et al: *Frequentist or Bayesian Mixed Models? A comparison to provide better estimates of CPUE*
16:30 - 17:00	**Evgeny Ivin**: *Regression models prediction of air pollution concentrations in Moscow city*
17:00 - 17:30	**Iryna A. Sivak**: *Asymptotics for SIMEX estimator in misclassification model*

Wednesday 20/6/2012

Chair: Alexander Kukush

09:30 - 10:30	**Ričardas Zitikis (*)**: *Insurance premiums and risk measures: models and estimation*
10:30 - 11:00	**Cagdas Hakan Aladag**: *Forecasting the number of occupational accidents in Turkey by using a hybrid forecasting technique*

11:00 - 11:30 Coffee-break

Chair: Ričardas Zitikis

11:30 - 12:00	**Eva Boj** et al: *ROC curves in distance-based credit risk models*
12:00 - 12:30	**Juan Ricardo Rivera** and **Pere Martí**: *Application for back-testing day trading stategies*
12:35 - 13:05	**Olga Ivina**: *Kernel methods for geostatistics and their implementation with R*
13:05 - 13:35	**Evgeny Ivin** et al: *Statistical and econometric practicum at the Moscow School of Economics*

13:35 - 15:00 Lunch

Thursday 21/6/2012

Chair: Andrei Zaitsev

09:30 - 10:30	**Aleksander Zaigrajew (*)**: *On maximum integrated likelihood estimators*
10:30 - 11:00	**Maria Padilla** and **Joan del Castillo**: *Detection of distributions with bounded support*

11:00 - 11:30 Coffee-break

Chair: Aleksander Zaigrajew

11:30 - 12:00	**Castañer, A.** et al: *Bivariate risk models in insurance: ruin and survival probabilities*
12:00 - 12:30	**Josep Bau-Macià** et al: *Gene filtering with optimal threshold selection*
12:35 - 13:05	**Shlomi Dolev** and **Sergei Frenkel**: *A model of a random binary process reconstruction from truncated Walsh-Hadamard Spectrum*
13:05 - 13:35	**Andrei Zaitsev**: *Estimates for the concentration functions in the Littlewood-Offord problem*

13:35 - 15:00 Lunch

Chair: Cagdas Hakan Aladag

15:00 - 15:30	**Luciano Telesca** et al: *Informational analysis of magnetotelluric data*
15:30 - 16:00	**Valeria Mamouridis** et al: *Dynamic simulations of food webs with R*
16:00 - 16:30	**Stylianos Georgiadis** and **Nikolaos Limnios**: *Empirical Estimation for the Stationary Distribution of a Discrete-Time Semi-Markov Process*
16:30 - 17:00	**Vladimir Zaiats**: *Integral representations for cumulants of bilinear forms with applications in statistics*

17:00 - 17:10 Closing

(*) Invited Speaker

(REF MTM2011-13724-E)